

Office of the State Treasurer
Transportation Investment Act (TIA) Holdings
as of September 30, 2020

DURATION: 0.05

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
CITIBANK (NON.COLL)	COLLATERALIZED DEPOSIT ACCOUNT	10/1/2020	755,052.45	755,052.45	755,052.45	755,052.45
FIDELITY TREASURY ONLY MMF	TREASURY MONEY MARKET FUND	10/1/2020	250,139.79	250,139.79	250,139.79	250,139.79
RBC MMT	TREASURY PLUS MONEY MARKET FUND	10/1/2020	1,054,324.64	1,054,324.64	1,054,324.64	1,054,324.64
TRUIST SECURITIES DEPOSIT (COLL	COLLATERALIZED DEPOSIT ACCOUNT	10/1/2020	142,046,299.30	142,046,299.30	142,046,299.30	142,046,299.30
HOWARD HUGHES MEDICAL INSTITUT	TERM REPURCHASE AGREEMENT	10/5/2020	30,937,500.00	30,937,500.00	30,937,500.00	30,937,500.00
US TREASURY N/B	U.S. TREASURY	10/31/2020	20,000,000.00	20,009,375.00	20,000,395.02	20,045,221.20
FED HOME LN DISCOUNT NT	DISCOUNT NOTE	11/10/2020	160,000,000.00	159,971,710.40	159,983,110.69	159,983,110.69
FREDDIE MAC	FIXED RATE NOTE	11/24/2020	5,000,000.00	4,968,195.00	4,997,485.40	5,015,534.40
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	11/8/2021	25,000,000.00	25,000,000.00	25,000,000.00	25,042,695.00
FEDERAL HOME LOAN BANK	FIXED RATE BOND	12/10/2021	10,000,000.00	10,079,100.00	10,032,430.26	10,326,647.70
			395,043,316.18	395,071,696.58	395,056,737.55	395,456,525.17